

# Dhyey Mavani <dmavani25@amherst.edu>

# [Quant Club] Logistics + 9/22 Meeting (Sunday 7:00-8:30 PM Beneski 107 - Paino)

1 message

Amherst Quant Club <relay@relay.engage.campuslabs.com> Reply-To: Trading Club Amherst College <trading@amherst.edu> To: dmavani25@amherst.edu

Mon, Sep 16, 2024 at 5:40 PM

Dear Quant Enthusiasts,

Thank you so much for attending our kickoff meeting on Sunday. It was great to see many new faces, and we're excited to have you on board. If you weren't able to attend, refer to our github for information.

Please join our slack channel if you haven't already done so. This will be our primary form of communication.

Fill out this form to help us choose time for *quant-trading game nights*.

### **Projects:**

- We currently have 3 projects, Pairs Trading, Convex Optimization, and Arbitrage
- Message me (Dhyey/Liam) your project preference on Slack by Tuesday 9/17. Will share more details on Wednesday with individual teams!

Considering the overwhelming interest in our projects, we will likely not be able to assign everyone to one of these first three projects. But do not worry, as we will have more projects & sub-projects to work on (and please feel free to pitch in your ideas).

# **Next Meeting Logistics:**

• Date: Sunday 9/22

• Location: Beneski 107 (Paino Lecture Hall)

• Time: 7pm - 8:30pm

# Agenda:

- Upcoming Events and Competitions (+ Opportunities for Freshman/Sophomores)
- Projects Group Discussions (More details soon)
- Brain Teaser Activity + Monte Carlo Overview
- Q&A regarding club, recruiting, etc.

The solution to last week's brain teaser is attached below. Here is the new brain teaser:

### Part 1:

Suppose a game has you roll a fair six-sided die repeatedly, until you first encounter a number which has previously appeared. Let r denote the number of times the die was rolled, and p r, the probability of rolling r times. Calculate p 3.

What is the value of p 1 + p 2 + ... + p 10?

### Part 3:

What is p 5 given that this iteration of the game has taken at least 3 rolls?

See you all soon!

Sincerely, Dhyey



# 9-15 Brainteaser Solution (1).pdf